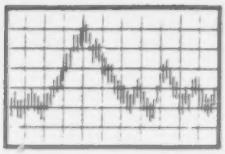
FA



OPEN INTEREST REPORT

JULY 1991

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OPEN INTEREST OF LAST TRADING DAY

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	JULY 1990	JULY 1991	PERCENT CHANGE
Wheat	61,945	55,135	-10.99%
Corn	210,203	222,206	5.71%
Oats	11,361	11,752	3.44%
Soybeans	94,739	87,662	-7.47%
Soybean Oil	84,110	74,181	-11.80%
Soybean Meal	62,753	53,014	-15.52%
Silver (1,000 oz)	9,755	5,628	-42.31%
Gold (kilo)	688	356	-48.26%
Silver (5,000 oz)	367	86	-76.57%
Gold (100 oz)	63	4	-93.65%
T-Bonds	290,887	289,093	-0.62%
T-Notes (10 year)	72,619	82,601	13.75%
T-Notes (5 Year)	52,002	75,388	44.97%
T-Notes (2 Year)	6,507	11,984	84.17%
MMI Maxi	6,024	5,078	-15.70%
Municipal Bond	7,928	6,266	-20.96%
Mortgage Backed 9.5%	486	0	-100.00%
Mortgage Backed 9.0%		127	
Mortgage Backed 8.5%		105	
3 Year Swaps		334	
5 Year Swaps		801	
30 Day Interest	2,932	5,529	88.57%
CHICAGO BD OF TRADE	975,371	987,330	1.23%
Wheat	32,746	39,855	21.71%
Grain Sorghum	11	26	136.36%
Value Line Index	1,330	2,063	55.11%
Mini Value Line	141	241	70.92%
KANSAS CITY BD OF TRADE	34,228	42,185	23.25%
Coffee "C"	41,542	42,294	1.81%
Sugar #11	121,474	112,075	-7.74%
Sugar #14	9,852	11,113	12.80%
Cocoa (10 M tons)	51,618	54,122	4.85%
Euro-Diff Coffee		70	
COFFEE SUGAR & COCOA	224,486	219,674	-2.14%

	JULY 1990	JULY 1991	PERCENT CHANGE
Wheat (1,000 bu)	3,830	2,310	-39.69%
Corn (1,000 bu)	12,752	8,849	-30.61%
Oats (1,000 bu)	260	127	-51.15%
Soybeans (1,000 bu)	19,748	15,712	-20.44%
Soybean Meal New	240	230	-4.17%
Live Cattle (20,000#)	323	151	-53.25%
Live Hogs (15,000#)	1,046	197	-81.17%
New York Silver	1,274	1,061	-16.72%
New York Gold	485	350	-27.84%
Platinum	13	20	53.85%
T-Bonds ($50,000)	12,085	13,752	13.79%
T-Bills ($500,000)	34	24	-29.41%
T-Notes	0	0	
British Pound	402	152	-62.19%
Swiss Franc	335	477	42.39%
Deutschemark	425	444	4.47%
Japanese Yen	244	357	46.31%
Canadian Dollar	108	47	-56.48%
MIDAMERICA COMMODITY EX	53,604	44,260	-17.43%
Live Hogs (40,000#)	32,827	17,265	-47.41%
Pork Bellies (40,000#)	7,554	5,829	-22.84%
Broilers		173	
Live Cattle (40,000#)	70,448	70,035	-0.59%
Feeder Cattle (44,000)	11,154	15,006	34.53%
Lumber	3,195	2,212	-30.77%
T-Bills (90-day)	34,507	57,180	65.71%
Eurodollar (3-month)	724,444	824,563	13.82%
One Month LIBOR	1,349	13,240	881.47%
BP/DM Cross		135	
DM/JY Cross		388	
DM/SF Cross		73	
British Pound	38,002	20,593	-45.81%
Canadian Dollar	42,224	22,297	-47.19%
Deutschemark	78,953	68,648	-13.05%
Japanese Yen	62,136	49,013	-21.12%
Swiss Franc	40,607	33,225	-18.18%
Australian Dollar	2,665	1,202	-54.90%
Nikkei 225		9,576	
S&P 500 Index	117,966	147,454	25.00%
CHICAGO MERCANTILE EX	1,268,031	1,358,107	7.10%
Wheat (5,000 bu)	10,311	11,309	9.68%
White Wheat (5,000 bu)	145	117	-19.31%
Oats	2	0	-100.00%
MINNEAPOLIS GRAIN EX	10,458	11,426	9.26%

	JULY 1990	JULY 1991	PERCENT CHANGE
Silver (5,000 oz)	100,192	96,529	-3.66%
Gold (100 oz)	98,923	87,490	-11.56%
Aluminum	3	0	-100.00%
High Grade Copper	30,819	32,503	5.46%
COMMODITY EXCHANGE	229,937	216,522	-5.83%
Cotton	33,674	40,441	20.10%
Orange Juice, Fzn. Conc.	8,271	5,720	-30.84%
U.S. Dollar Index	5,849	6,237	6.63%
European Currency Unit	60	35	-41.67%
5 Year U.S. Treasury Note	646	554	-14.24%
2 Year U.S. Treasury Note	1,214	0	-100.00%
NEW YORK COTTON EXCHANGE	49,714	52,987	6.58%
NYSE Composite Index	4,839	4,936	2.00%
Cmdty Rsrch Bureau Index	1,238	1,048	-15.35%
T-Bond (30 Year)	8	0	-100.00%
NEW YORK FUTURES EX	6,085	5,984	-1.66%
Palladium	5,494	4,366	-20.53%
Platinum	17,005	19,138	12.54%
No. 2 Heating Oil, NY	111,743	114,129	2.14%
Unleaded Reg Gas. NY	63,688	74,503	16.98%
Crude Oil	274,073	268,247	-2.13%
Propane	1,202	1,783	48.34%
Natural Gas	6,913	20,293	193.55%
NEW YORK MERCANTILE EX	480,118	502,459	4.65%
Rice, Rough	2,274	1,756	-22.78%
CHICAGO RICE & COTTON EX	2,274	1,756	-22.78%
TOTAL	3,334,306	3,442,690	3.25%